Bastien BUCHWALTER

Assistant Professor

Academy: Digitalization

Research center: Finance & Accounting Insights on Risk and Regulation

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Research interests

Architecture of Money, Tokenization, Stablecoin, Financial Market Infrastructure, Financial Stability

Education

2020	Ph.D. in Finance, ESSEC Business School, France
2017	Master in Finance, ESSEC Business School, France
2015	MSc in Quantitative Economics, University of Tübingen, Germany

Experience

Full-time academic positions

Since 2020	Assistant Professor, SKEMA Business School, France

Publications

Peer-reviewed journal articles

BUCHWALTER, B., MAESO, J.M. and MILHAU, V. (2026). A Cleaning Framework for Cryptocurrency Data: Toward Investable Cryptocurrency Universes. *Journal of Alternative Investments*, 28(3).

BUCHWALTER, B., DIEBOLD, F.X. and YILMAZ, K. (2026). Clustered network connectedness: A new measurement framework with application to global equity markets. *Journal of Econometrics*, pp. 106243.

BUCHWALTER, B., CHIBANE, M. and GIMENEZ-ROCHE, G. (2026). Is Bitcoin Fragility Systematically Related to Global Uncertainty ? *Finance Research Letters*, 103, pp. 110153.

PROELSS, J., SCHWEIZER, D. and BUCHWALTER, B. (2025). Do risk preferences drive momentum in cryptocurrencies? *Finance Research Letters*, 73, pp. 106531.

Working papers

BRECKENFELDER, J., BUCHWALTER, B. and TÉDONGAP, R. (2025). *Asymmetries at the core of return predictability*. SSRN.

BUCHWALTER, B., PROELSS, J. and SCHWEIZER, D. (2024). *Momentum Strategies and Risk Preferences of Crypto-asset Investors*. SKEMA working papers series.

BUCHWALTER, B. (2023). *Sectoral Impulse Response Functions: Spillovers in Global Stock Markets*. SSRN.

Conference presentations

BUCHWALTER, B., DIEBOLD, F.X. and YILMAZ, K. (2026). Clustered Network Connectedness: A New Measurement Framework, with Application to Global Equity Markets. In: FMA European Conference. Braga.

BUCHWALTER, B. (2026). A Scalable Approach for Clustered Network Connectedness with Controls. In: Seminar Series, Koç University. Istanbul.

BUCHWALTER, B. (2026). Clustered Network Connectedness: A New Measurement Framework, With Application To Global Equity Markets. In: Quantitative Finance Workshop.

BUCHWALTER, B. (2026). The Stability of Stablecoins and Implications for the Financial Market Infrastructure. In: GFF Summit. Luxembourg.

BUCHWALTER, B., DIEBOLD, F.X. and YILMAZ, K. (2026). Clustered Network Connectedness: a New Measurement Framework, with Application to Global Equity Markets. In: Entrepreneurial Finance Association.

BUCHWALTER, B., DIEBOLD, F.X. and YILMAZ, K. (2025). Clustered Network Connectedness: A New Measurement Framework, With Application To Global Equity Markets. In: Society for Nonlinear Dynamics and Econometrics.

BUCHWALTER, B., DIEBOLD, F.X. and YILMAZ, K. (2025). Clustered Network Connectedness: A New Measurement Framework, With Application To Global Equity Markets. In: MacroFor Seminar Series, International Institute of Forecasting.

BUCHWALTER, B., DIEBOLD, F.X. and YILMAZ, K. (2025). Clustered Network Connectedness: A New Measurement Framework, With Application To Global Equity Markets. In: WG Risk Seminar Series.

BUCHWALTER, B., BRECKENFELDER, J. and TÉDONGAP, R. (2025). Asymmetries at the core of short-term return predictability. In: Finance Seminar Series, Zayed University.

BUCHWALTER, B. (2024). A Technological Taxonomy of Crypto-assets. In: International Conference in Banking and Financial Studies.

BUCHWALTER, B. (2024). A Technological Taxonomy of Crypto-assets. In: Cryptocurrency Research Conference.

BUCHWALTER, B., MAESO, J.M. and MILHAU, V. (2024). Moneyness anomalies of Bitcoin Options. In: International Symposium of Forecasting.

BUCHWALTER, B., MAESO, J.M. and MILHAU, V. (2024). Moneyness Anomalies of Bitcoin Options. In: Forecasting Financial Markets.

BUCHWALTER, B. (2023). Cryptocurrency. In: Cryptocurrency Research Conference. Monaco.

BUCHWALTER, B., PROELSS, J. and SCHWEIZER, D. (2023). Do risk preferences drive momentum in cryptocurrencies?